

## **METHOD FOR PROCESSING DATA RELATING TO HISTORICAL PERFORMANCE SERIES OF MARKETS AND/OR OF FINANCIAL TOOLS**

### **ABSTRACT**

This describes a method of processing data relating to historical performance series (A<sub>1</sub>, A<sub>2</sub>, ..., A<sub>m</sub>) of markets and/or of financial tools to obtain a synthetic index (PROXYNTETICA) constituted of a plurality of historical performance series (A<sub>x1</sub>, A<sub>x2</sub>, ..., A<sub>xn</sub>) representative of various economical and financial scenarios, which exhibits the particularity of being highly correlated with the last rolling of the market and of therefore maintaining a high representativity of the conditions relating to the covariances between the markets and/or the financial tools.

Fig. 1

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